

ABSTRACT

Methods and systems for managing a portfolio of securities are provided. In one embodiment, the portfolio of securities may include at least one entry transaction for at least one security. Each entry transaction may include an entry price. The method may include receiving an exit order for a portion of the portfolio. The exit order may include an exit price. The method may include determining a difference between the exit price and the entry price for each security in the portfolio. In addition, the method may include selecting a security to be included in the portion. The selected security may have a determined difference less than or equal to a determined difference of each other share of the security in the portfolio. The method may also include sorting the portfolio of securities according to entry price. The shares of the security in the portfolio may be exited according to sort order.